Using the 1smeans Package

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1 Introduction

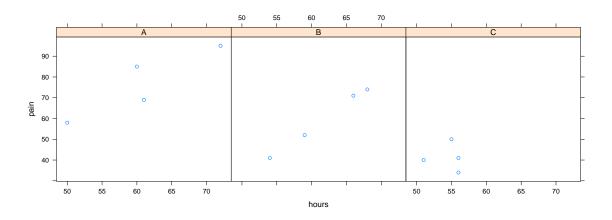
Least-squares means (or LS means), popularized by SAS, are predictions from a linear model at combinations of specified factors. SAS's documentation describes them as "predicted population margins—that is, they estimate the marginal means over a balanced population" (SAS Institute 2012). Unspecified factors and covariates are handled by summarizing the predictions over those factors and variables. This vignette gives some examples of LS means and the 1smeans package. Some of the finer points of LS means are explained in the context of these examples.

Like most statistical calculations, it is possible to use least-squares means inappropriately; however, they are in fact simply predictions from the model. When used with due care, they can provide useful summaries of a linear model that includes factors.

2 Analysis-of-covariance example

Oehlert (2000), p.456 gives a dataset concerning repetitive-motion pain due to typing on three types of ergonomic keyboards. Twelve subjects having repetitive-motion disorders were randomized to the keyboard types, and reported the severity of their pain on a subjective scale of 0–100 after two weeks of using the keyboard. We also recorded the time spent typing, in hours. Here are the data, and a plot.

```
R> typing = data.frame(
R> type = rep(c("A","B","C"), each=4),
R> hours = c(60,72,61,50, 54,68,66,59, 56,56,55,51),
R> pain = c(85,95,69,58, 41,74,71,52, 41,34,50,40))
R> library(lattice)
R> xyplot(pain ~ hours | type, data = typing, layout = c(3,1))
```



It appears that hours and pain are linearly related (though it's hard to know for type *C* keyboards), and that the trend line for type *A* is higher than for the other two. To test this, consider a simple covariate model that fits parallel lines to the three panels:

```
R> typing.lm = lm(pain ~ hours + type, data = typing)
```

The least-squares means resulting from this model are easily obtained by calling lsmeans with the fitted model and a formula specifying the factor of interest:

These results are the same as what are often called "adjusted means" in the analysis of covariance—predicted values for each keyboard type, when the covariate is set to its overall average value, as we now verify:

The 1smeans function allows us to make predictions at other hours values. We may also obtain comparisons or contrasts among the means by specifying a keyword in the left-hand side of the formula. For example,

The resulting least-squares means are each about 7.3 less than the previous results, but their standard errors don't all change the same way: the first two SEs increase but the third decreases because the prediction is closer to the data in that group.

The results for the pairwise differences are the same regardless of the hours value we specify, because the hours effect cancels out when we take the differences. We confirm that the mean pain with keyboard *A* is significantly greater than it is with either of the other keyboards.

There are other choices besides pairwise. The other built-in options are revpairwise (same as pairwise but the subraction is done the other way; trt.vs.ctrl for comparing one factor level (say, a control) with each of the others, and the related trt.vs.ctrl1, and trt.vs.ctrlk for convenience in specifying which group is the control group; and poly for estimating orthogonal-polynomial contrasts, assuming equal spacing. It is possible to provide custom contrasts as well—see the documentation.

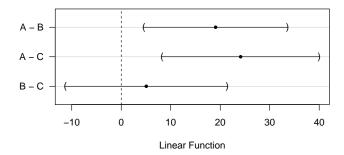
As seen in the previous output, lsmeans provides for adjusting the p values of contrasts to preserve a familywise error rate. The default for pairwise comparisons is the Tukey (HSD) method. But in covariance models, that method is only approximate. To get a more exact adjustment, we can pass the comparisons to the glht function in the multcomp package (and also pass additional arguments—in this example, none):

```
R> typing.lsm = lsmeans(typing.lm, pairwise ~ type, glhargs=list())
R> print(typing.lsm, omit=1)
$'type pairwise differences'
         Simultaneous Tests for General Linear Hypotheses
Fit: lm(formula = pain ~ hours + type, data = typing)
Linear Hypotheses:
           Estimate Std. Error t value Pr(>|t|)
   B == 0
             19.070
                         5.082
                                 3.753 0.01374 *
A - C == 0
             24.126
                         5.560
                                 4.339
                                        0.00595 **
B - C == 0
              5.056
                         5.720
                                 0.884 0.66412
Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
(Adjusted p values reported -- single-step method)
```

The *p* values are slightly different, as expected. We may of course use other methods available for glht objects:

R> plot(typing.lsm[[2]])

95% family-wise confidence level



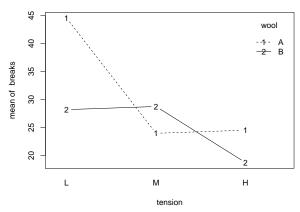
3 Two-factor example

Now consider the R-provided dataset warpbreaks, relating to a weaving-process experiment. This dataset (from Tukey 1977, p.82) has two factors: wool (two types of wool), and tension (low, medium, and high); and the response variable is breaks, the number of breaks in a fixed length of yarn.

```
R> with(warpbreaks, table(wool, tension))
    tension
wool L M H
    A 9 9 9
    B 9 9 9
```

An interaction plot clearly indicates that we shouldn't consider an additive model.

R> with(warpbreaks, interaction.plot(tension, wool, breaks, type="b"))



So let us fit a model with interaction

```
R> warp.lm = lm(breaks ~ wool * tension, data = warpbreaks)
R> anova(warp.lm)
```

Analysis of Variance Table

```
Response: breaks
```

```
Df Sum Sq Mean Sq F value Pr(>F)
wool 1 450.7 450.67 3.7653 0.0582130 .
tension 2 2034.3 1017.13 8.4980 0.0006926 ***
wool:tension 2 1002.8 501.39 4.1891 0.0210442 *
Residuals 48 5745.1 119.69
---
```

Signif. codes: 0 '*** 0.001 '** 0.01 '* 0.05 '.' 0.1 ' 1

Now we can obtain the least-squares means for the woolxtension combinations. We could request pairwise comparisons as well by specifying pairwise ~ wool:tension, but this will yield quite a few comparisons (15 to be exact). Often, people are satisfied with a smaller number of comparisons (or contrasts) obtained by restricting them to be at the same level of one of the factors. This can be done using the I symbol for conditioning. In the code below, we request comparisons of the wools at each tension, and polynomial contrasts for each wool.

R> print(lsmeans(warp.lm, list(pairwise ~ wool | tension, poly ~ tension | wool)), omit=3)

```
$'wool:tension lsmeans'
```

```
      wool tension
      lsmean
      SE df
      lower.CL upper.CL upper.CL

      A
      L
      44.55556
      3.646761
      48
      37.22325
      51.88786

      B
      L
      28.22222
      3.646761
      48
      20.88992
      35.55453

      A
      M
      24.00000
      3.646761
      48
      16.66769
      31.33231

      B
      M
      28.77778
      3.646761
      48
      21.44547
      36.11008

      A
      H
      24.55556
      3.646761
      48
      17.22325
      31.88786

      B
      H
      18.77778
      3.646761
      48
      11.44547
      26.11008
```

\$'wool:tension pairwise differences'

```
estimate SE df t.ratio p.value
A - B | L 16.333333 5.157299 48 3.16703 0.00268
A - B | M -4.777778 5.157299 48 -0.92641 0.35887
A - B | H 5.777778 5.157299 48 1.12031 0.26816
p values are adjusted using the tukey method for 2 means
```

(We suppressed the third element of the results because it is the same as the first, with rows rearranged.) With these data, the least-squares means are exactly equal to the cell means of the data. The main result (visually clear in the interaction plot) is that the wools differ the most when the tension is low. The signs of the polynomial contrasts indicate decrasing trends for both wools, but opposite concavities.

It is also possible to abuse 1smeans with a call like this:

```
R> lsmeans(warp.lm, ~ wool) ### NOT a good idea!
$'wool lsmeans'
wool lsmean SE df lower.CL upper.CL
   A 31.03704 2.105459 48 26.80373 35.27035
   B 25.25926 2.105459 48 21.02595 29.49257

Warning message:
In lsmeans(warp.lm, ~wool):
   lsmeans of wool may be misleading due to interaction with other predictor(s)
```

Each Ismean is the average of the three tension Ismeans at the given wool. As the warning indicates, the presence of the strong interaction indicates that these results are pretty meaningless. In another dataset wher an additive model would explain the data, these marginal averages, and comparisons or contrasts thereof, can nicely summarize the main effects in an interpretable way.

4 Split-plot example

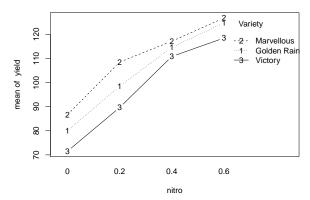
The nlme package includes a famous dataset Oats that was used in Yates (1935) as an example of a split-plot experiment. Here is a summary of the dataset.

```
R> library(nlme)
R> summary(Oats)
```

```
Block
                                        yield
              Variety
                          nitro
VI:12 Golden Rain:24
                      Min. :0.00 Min. :53.0
V :12 Marvellous :24
                       1st Qu.:0.15 1st Qu.: 86.0
III:12 Victory :24
                       Median:0.30
                                    Median :102.5
IV :12
                       Mean :0.30
                                    Mean :104.0
II:12
                       3rd Qu.:0.45
                                    3rd Qu.:121.2
I :12
                       Max. :0.60
                                    Max. :174.0
```

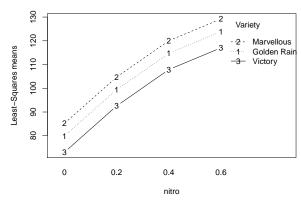
The experiment was conducted in six blocks, and each block was divided into three plots, which were randomly assigned to varieties of oats. With just Variety as a factor, it is a randomized complete-block experiment. However, each plot was subdivided into 4 subplots and the subplots were treated with different amounts of nitrogen. Thus, Block is a blocking factor, Variety is the whole-plot factor, and nitro is the split-plot factor. The response variable is yield, the yield of each subplot in bushels per acre. Below is an interaction plot of the data, and also an interaction pl;ot of the least-squares means, which will be described later.

```
R> with(Oats, interaction.plot(nitro, Variety, yield, type="b"))
```



Golden Rain

Marvellous



There is not much evidence of an interaction. In this dataset, we have random factors Block and Block: Variety (which identifies the plots). So we will fit a linear mixed-effects model that accounts for these. Another technicality is that nitro is a numeric variable, and initially we will model it as a factor. We will use lmer in the lme4 package to fit a model.

```
R> library(lme4, quietly = TRUE, warn.conflicts = FALSE)
R> Oats.lmer = lmer(yield ~ Variety + factor(nitro) + (1 | Block/Variety), data=Oats)
R> lsmeans(Oats.lmer, list(revpairwise ~ Variety, poly ~ nitro, ~ Variety:nitro))
$'Variety lsmeans'
     Variety
                                     df lower.CL upper.CL
               lsmean
                            SE
Golden Rain 104.5000 7.797418 8.869823 86.82147 122.1785
  Marvellous 109.7917 7.797418 8.869823 92.11314 127.4702
     Victory 97.6250 7.797418 8.869823 79.94647 115.3035
$'Variety pairwise differences'
                           estimate
                                          SE df
                                                 t.ratio p.value
Marvellous - Golden Rain
                           5.291667 7.078899 10 0.74753 0.74187
                          -6.875000 7.078899 10 -0.97120 0.61035
Victory - Golden Rain
Victory - Marvellous
                         -12.166667 7.078899 10 -1.71872 0.24583
    p values are adjusted using the tukey method for 3 means
$'nitro lsmeans'
nitro
          lsmean
                       SE
                                df
                                    lower.CL
                                              upper.CL
       79.38889 7.132279 6.639194
                                    62.33614
   0.2 98.88889 7.132279 6.639194
                                    81.83614 115.94164
   0.4 114.22222 7.132279 6.639194 97.16947 131.27497
   0.6 123.38889 7.132279 6.639194 106.33614 140.44164
$'nitro polynomial contrasts'
           estimate
                           SE df t.ratio p.value
          147.33333 13.439530 51 10.96268 0.00000
linear
quadratic -10.33333 6.010341 51 -1.71926 0.09163
           -2.00000 13.439530 51 -0.14881 0.88229
cubic
    p values are not adjusted
$'Variety:nitro lsmeans'
     Variety nitro
                      lsmean
                                   SE
                                                lower.CL
                                                          upper.CL
                    79.91667 8.220281 10.93256
 Golden Rain
                                                61.81032 98.02301
  Marvellous
                    85.20833 8.220281 10.93256
                                                67.10199 103.31468
     Victory
                 0
                   73.04167 8.220281 10.93256
                                                54.93532 91.14801
```

0.2 99.41667 8.220281 10.93256

0.2 104.70833 8.220281 10.93256 86.60199 122.81468

81.31032 117.52301

```
      Victory
      0.2
      92.54167
      8.220281
      10.93256
      74.43532
      110.64801

      Golden Rain
      0.4
      114.75000
      8.220281
      10.93256
      96.64366
      132.85634

      Marvellous
      0.4
      120.04167
      8.220281
      10.93256
      101.93532
      138.14801

      Victory
      0.4
      107.87500
      8.220281
      10.93256
      89.76866
      125.98134

      Golden Rain
      0.6
      123.91667
      8.220281
      10.93256
      105.81032
      142.02301

      Marvellous
      0.6
      129.20833
      8.220281
      10.93256
      111.10199
      147.31468

      Victory
      0.6
      117.04167
      8.220281
      10.93256
      98.93532
      135.14801
```

Unlike the warpbreaks example, the additive model makes it reasonable to look at the marginal Ismeans, which are equally-weighted marginal averages of the cell predictions in the fifth table of the output. The right-hand interaction plot above was obtained using the statement

While the default for obtaining marginal Ismeans is to weight the predictions equally, we may override this via the fac.reduce argument. For example, suppose that we want the Variety predictions when nitro is 0.25. We can obtain these by interpolation as follows:

(There is also a cov.reduce argument to change the default handling of covariates.) The polynomial contrasts for nitro suggest that we could substitute a quadratic trend for nitro; and if we do that, then there is another (probably better) way to make the above predictions:

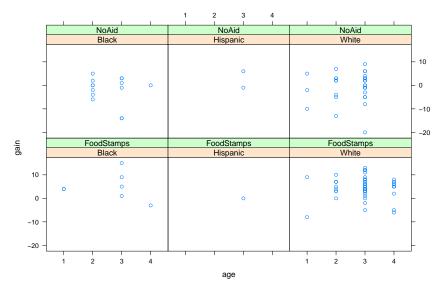
These predictions are slightly higher than the interpolations mostly because they account for the downward concavity of the fitted quadratics.

5 Messy data

To illustrate some more issues, and related 1smeans capabilities, consider the dataset named nutrition that is provided with the 1smeans package. These data come from Milliken and Johnson (1984), and contain the results of an observational study on nutrition education. Low-income mothers are classified by race, age category, and whether or not they received food stamps (the group factor); and the response variable is a gain score (post minus pre scores) after completing a nutrition training program. The graph below displays the data.

```
R> xyplot(gain ~ age | race*group, data=nutrition)
```

 $^{^{1}}$ Interestingly, SAS's implementation of least-squares means will refuse to output these cell predictions unless the interaction term is in the model.



Consider the model that includes all main effects and two-way interactions; and let us look at the group by race Ismeans:

```
R> nutr.lm = lm(gain ~ (age + group + race)^2, data = nutrition)
R> lsmeans(nutr.lm, ~ group*race)
$'group:race lsmeans'
                                      SE df
                                                lower.CL upper.CL
      group
                race
                        lsmean
FoodStamps
                                            0.004971359 9.411542
                      4.708257 2.368117 92
               Black
      NoAid
               Black -2.190399 2.490576 92 -7.136898097 2.756099
FoodStamps Hispanic
                                      NA NA
                                                                NA
                            NA
                                                      NA
      NoAid Hispanic
                            NA
                                      NA NA
                                                      NA
                                                                NA
FoodStamps
               White
                      3.607680 1.155619 92
                                            1.312521470 5.902838
      NoAid
                      2.256336 2.389273 92 -2.488966678 7.001638
```

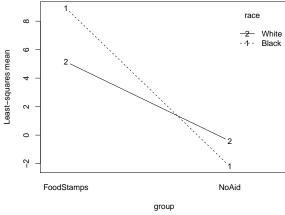
One thing that this illustrates is that 1smeans incorporates an estimability check, and returns a missing value when a prediction cannot be made uniquely. In this example, we have very few Hispanic mothers in the dataset, resulting in empty cells. This creates a rank deficiency in the fitted model and some predictors are thrown out.

One capability of 1smeans is that if a factor is included in the at argument, computations of Ismeans are restricted to the specified level(s). So if we confine ourselves to age group 3, we don't have an estimability issue:

```
R> lsmeans(nutr.lm, ~ group*race, at = list(age = "3"))
$'group:race lsmeans'
                            lsmean
                                         SE df
                                                 lower.CL
                                                             upper.CL
      group
                race
FoodStamps
                      7.500000e+00 2.672054 92
                                                 2.193071 12.8069292
               Black
      NoAid
               Black -3.666667e+00 2.181723 92
                                                -7.999756
FoodStamps Hispanic
                      2.131628e-14 5.344107 92 -10.613858 10.6138584
      NoAid Hispanic
                      2.500000e+00 3.778855 92
                                                -5.005131 10.0051312
FoodStamps
               White
                      5.419355e+00 0.959830 92
                                                 3.513050
                                                           7.3256601
      NoAid
               White -2.000000e-01 1.194979 92
                                                -2.573331
                                                           2.1733309
```

Nonetheless, the standard errors for the Hispanic mothers are enormous due to very small counts. One useful summary of the results is to narrow the scope to two races and the two middle age groups, where most of the data lie. Here are the Ismeans and comparisons within rows and columns

```
R> nutr.lsm = lsmeans(nutr.lm, list(pairwise~group/race, pairwise~race/group),
           at = list(age=c("2","3"), race=c("Black","White")))
R>
R> nutr.1sm[-3]
$'group:race lsmeans'
      group race
                     lsmean
                                  SE df
                                         lower.CL
                                                    upper.CL
FoodStamps Black 8.916513 3.423757 92
                                         2.116637 15.7163895
      NoAid Black -2.190476 1.486593 92 -5.142979
                                                   0.7620266
FoodStamps White 5.147177 1.059624 92 3.042673
                                                   7.2516814
      NoAid White -0.412500 1.117800 92 -2.632548 1.8075478
$'group:race pairwise differences'
                            estimate
                                           SE df t.ratio p.value
FoodStamps - NoAid | Black 11.106989 3.777839 92 2.94004 0.00415
FoodStamps - NoAid | White 5.559677 1.540221 92 3.60966 0.00050
   p values are adjusted using the tukey method for 2 means
$'race:group pairwise differences'
                                           SE df t.ratio p.value
                            estimate
Black - White | FoodStamps 3.769336 3.394198 92 1.11052 0.26967
Black - White | NoAid
                           -1.777976 1.859956 92 -0.95592 0.34162
   p values are adjusted using the tukey method for 2 means
An interaction plot of the results follows:
R> with(nutr.lsm[[1]], interaction.plot(group, race, lsmean, type = "b",
       ylab = "Least-squares mean"))
R>
                                   race
```



The general conclusion from both is that the expected gains from the training are higher among families receiving food stamps Note that this analysis is somewhat different than the results we would obtain by subsetting the data, as we are borrowing information from the other observations in estimating and testing these lsmeans.

6 GLMM example

The dataset cbpp in the lme4 package, originally from Lesnoff *et al.* (1964), provides data on the incidence of contagious bovine pleuropneumonia in 15 herds of zebu cattle in Ethiopia, collected over four time periods. These data are used as the primary example for the glmer function, and it is found that a model that accounts for overdisperion is advantageous; hence the addition of the (1|obs) in the model fitted below.

lsmeans may be used as in linear models to obtain marginal linear predictions for a generalized linear model or, in this case, a generalized linear mixed model. Here, we use the trt.vs.ctrl1 contrast family to compare each period with the first, as the primary goal was to track the spread or decline of CBPP over time. We will save the results from lsmean, then add the inverse logits of the predictions and the estimated odds ratios for the comparisons as an aid in interpretation.

```
R> cbpp$obs = 1:nrow(cbpp)
R> cbpp.glmer = glmer(cbind(incidence, size - incidence)
       period + (1 | herd) + (1 | obs), family = binomial, data = cbpp)
Number of levels of a grouping factor for the random effects
is *equal* to n, the number of observations
R> cbpp.lsm = lsmeans(cbpp.glmer, trt.vs.ctrl1 ~ period)
R > cbpp.lsm[[1]] pred.incidence = 1 - 1 / (1 + exp(cbpp.lsm[[1]] $lsmean))
R> cbpp.lsm[[2]]$odds.ratio = exp(cbpp.lsm[[2]]$estimate)
R> cbpp.lsm
$'period lsmeans'
period
                        SE df asymp.LCL asymp.UCL pred.incidence
      1 -1.500292 0.2887610 NA -2.066253 -0.9343304
                                                        0.18238203
     2 -2.726800 0.3809740 NA -3.473496 -1.9801052
                                                        0.06141032
      3 -2.829133 0.3994052 NA -3.611953 -2.0463133
                                                        0.05577003
      4 -3.366631 0.5193989 NA -4.384634 -2.3486279
                                                        0.03335476
$'period differences from control'
                     SE df z.ratio p.value odds.ratio
      estimate
2 - 1 -1.226509 0.4734567 NA -2.59054 0.02851 0.2933148
3 - 1 -1.328841 0.4883951 NA -2.72083 0.01944 0.2647839
4 - 1 -1.866339 0.5905702 NA -3.16023 0.00474 0.1546889
   p values are adjusted using the sidak method for 3 tests
```

When degrees of freedom are not available, as in this case, lsmeans emphasizes that fact by displaying NA for degrees of freedom and in the column headings.

7 Contrasts

You may occasionally want to know exactly what contrast coefficients are being used, especially in the polynomial case. Contrasts are implemented in functions having names of the form <code>name.lsmc</code> ("lsmc" for "least-squares means contrasts"), and you can simply call that function to see the contrasts; for example,

poly.lsmc uses the base function poly plus an *ad hoc* algorithm that tries (and usually succeeds) to make integer coefficients, copmparable to what you find in published tables of orthogonal polynomial contrasts.

You may supply your own custom contrasts in two ways. One is to supply a contr argument in the lsmeans call, like this:

Each contrast family is potentially a list of several contrasts, and there are potentially more than one contrast family; so we must provide a list of lists.

The other way is to create your own .1smc function, and use its base name in a formula:

```
R> inward.lsmc = function(levs, ...) {
       n = length(levs)
R.>
       result = data.frame('grand mean' = rep(1/n, n))
R>
R>
       for (i in 1 : floor(n/2)) {
           x = rep(0, n)
R.>
           x[1:i] = 1/i
R.>
           x\lceil (n-i+1):n\rceil = -1/i
R>
           result[[paste("first", i, "vs last", i)]] = x
R.>
R>
R>
       attr(result, "desc") = "grand mean and inward contrasts"
       attr(result, "adjust") = "none"
R>
       result
R>
R> }
Testing it, we have
R> inward.lsmc(1:5)
  grand.mean first 1 vs last 1 first 2 vs last 2
```

1 0.2 1 0.5 2 0.2 0 0.5 3 0 0.2 0.0 4 0.2 0 -0.55 0.2 -1 -0.5

... and an application:

```
R> print(lsmeans(Oats.lmer, inward ~ nitro), omit=1)
```

\$'nitro grand mean and inward contrasts'

```
estimate SE df t.ratio p.value grand.mean 103.97222 6.640491 5.000417 15.65731 2e-05 first 1 vs last 1 -44.00000 4.249953 51.000000 -10.35306 0e+00 first 2 vs last 2 -29.66667 3.005170 51.000000 -9.87188 0e+00 p values are not adjusted
```

References

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